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Applied Functional Data Analysis:
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Functional data analysis, which lots of us like to call "FDA", is about the analysis of information

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on curves or functions. For example, these twenty traces of the writing of "fda" are curves in two ways: first, as static traces on the page that you see after the writing is finished, and second, as two sets functions of time, one for the horizontal "X" coordinate, and

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the other for the vertical "Y"
coordinate.

Functional Data Analysis -
Welcome!

Functional data analysis is very
much involved with
computational statistics, but we

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have deliberately not written a computer manual or cookbook. Instead, there is an associated Web site accessible from www.springer-ny.com giving annotated analyses of many of the data sets, as well as some of the data themselves. The

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languages of these analyses are

Applied Functional Data Analysis:
Methods and Case Studies

Functional data analysis is a branch of statistics that analyzes data providing information about curves, surfaces or anything else

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varying over a continuum. In its most general form, under an FDA framework each sample element is considered to be a function. The physical continuum over which these functions are defined is often time, but may also be spatial location, wavelength,

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probability, etc. Core theoretical contributions to FDA were made by James O. Ramsay of McGill University, who is also

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The second section describes

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functional versions of traditional methods such principal components analysis and linear modelling, and also mentions purely functional approaches that involve working with and estimating differential equations in the functional data analysis

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process.

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Functional Data Analysis - James Ramsay, B. W. Silverman ...

What Is Functional Data?

Functional data is multivariate data with an ordering on the dimensions. (Müller, (2006)) Key assumption is smoothness : $y_{ij} = x_i(t_{ij}) + \epsilon_{ij}$ with t in a continuum

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(usually time), and $x_i(t)$ smooth
Functional data = the functions $x_i(t)$. Highest quality data from
monitoring equipment

A Short Course - Cornell
University

In a nutshell, they use the

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techniques of functional analysis (the field of mathematics that deals with spaces of functions and operators) to extend the techniques of multivariate statistics to situations where the data are functional. Silverman and Ramsay present several very

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well motivated examples that clearly demonstrate the utility of their techniques.

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Included here are expressions in the functional domain of such classics as linear regression, principal components analysis, linear modelling, and canonical correlation analysis, as well as specifically functional techniques such as curve registration and

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principal differential analysis.
Data arising in real applications
are used throughout for both
motivation and illustration,
showing how functional
approaches allow us to see new
things, especially by exploiting
the smoothness of the processes

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generating the data. The data sets exemplify the wide scope of functional data analysis; they are drawn from growth analysis, meteorology, biomechanics, equine science, economics, and medicine. The book presents novel statistical technology while

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keeping the mathematical level widely accessible. It is designed to appeal to students, applied data analysts, and to experienced researchers; and as such is of value both within statistics and across a broad spectrum of other fields. Much of the material

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appears here for the first time.

This book contains the ideas of functional data analysis by a number of case studies. The case studies are accessible to research workers in a wide range of disciplines. Every reader should

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gain not only a specific understanding of the methods of functional data analysis, but more importantly a general insight into the underlying patterns of thought. There is an associated web site with MATLABr and S?PLUSr implementations of the

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The book provides an application-oriented overview of functional analysis, with extended and accessible presentations of key concepts such as spline basis functions, data smoothing, curve

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registration, functional linear models and dynamic systems Functional data analysis is put to work in a wide a range of applications, so that new problems are likely to find close analogues in this book The code in R and Matlab in the book has

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Introduction to Functional Data Analysis provides a concise

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textbook introduction to the field. It explains how to analyze functional data, both at exploratory and inferential levels. It also provides a systematic and accessible exposition of the methodology and the required mathematical framework. The

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book can be used as textbook for a semester-long course on FDA for advanced undergraduate or MS statistics majors, as well as for MS and PhD students in other disciplines, including applied mathematics, environmental science, public health, medical

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research, geophysical sciences and economics. It can also be used for self-study and as a reference for researchers in those fields who wish to acquire solid understanding of FDA methodology and practical guidance for its implementation.

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Each chapter contains plentiful examples of relevant R code and theoretical and data analytic problems. The material of the book can be roughly divided into four parts of approximately equal length: 1) basic concepts and techniques of FDA, 2) functional

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regression models, 3) sparse and dependent functional data, and 4) introduction to the Hilbert space framework of FDA. The book assumes advanced undergraduate background in calculus, linear algebra, distributional probability theory,

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foundations of statistical inference, and some familiarity with R programming. Other required statistics background is provided in scalar settings before the related functional concepts are developed. Most chapters end with references to more advanced

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research for those who wish to gain a more in-depth understanding of a specific topic.

Scientists today collect samples of curves and other functional observations. This monograph presents many ideas and

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techniques for such data.

Included are expressions in the functional domain of such classics as linear regression, principal components analysis, linear modelling, and canonical correlation analysis, as well as specifically functional techniques

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such as curve registration and principal differential analysis. Data arising in real applications are used throughout for both motivation and illustration, showing how functional approaches allow us to see new things, especially by exploiting

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novel statistical technology while keeping the mathematical level widely accessible. It is designed to appeal to students, to applied data analysts, and to experienced researchers; it will have value both within statistics and across a broad spectrum of other fields.

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collaboration with researchers in speech articulation, motor control, meteorology, psychology, and human physiology to illustrate his technical contributions to functional data analysis in a wide range of statistical and application

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journals. Bernard Silverman, author of the highly regarded "Density Estimation for Statistics and Data Analysis," and coauthor of "Nonparametric Regression and Generalized Linear Models: A Roughness Penalty Approach," is Professor of Statistics at Bristol

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This book constitutes the refereed proceedings of the Second International Conference on Rough Sets and Knowledge

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JRS 2007.

This text focuses on the use of smoothing methods for developing and estimating differential equations following recent developments in functional data analysis and building on

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techniques described in Ramsay and Silverman (2005) Functional Data Analysis. The central concept of a dynamical system as a buffer that translates sudden changes in input into smooth controlled output responses has led to applications of previously

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analyzed data, opening up entirely new opportunities for dynamical systems. The technical level has been kept low so that those with little or no exposure to differential equations as modeling objects can be brought into this data analysis landscape. There

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are already many texts on the mathematical properties of ordinary differential equations, or dynamic models, and there is a large literature distributed over many fields on models for real world processes consisting of differential equations. However, a

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researcher interested in fitting such a model to data, or a statistician interested in the properties of differential equations estimated from data will find rather less to work with. This book fills that gap.

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ANOVA for functional data, and testing equality of covariance functions. Although the methodologies presented are designed for curve data, they can be extended to surface data. Useful for statistical researchers and practitioners analyzing

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functional data, this self-contained book gives both a theoretical and applied treatment of functional data analysis supported by easy-to-use MATLAB® code. The author provides a number of simple methods for functional hypothesis

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chapter also includes bibliographical notes and exercises. Real functional data sets from the text and MATLAB codes for analyzing the data examples are available for download from the author's website.

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